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Complete if Known

Application Number	10/621,726
Filing Date	July 17, 2003
First Named Inventor	Blake Johnson
Art Unit	3629 3623
Examiner Name	Tan D. Nguyen KRISCIUNAS
Attorney Docket Number	PA2454US

U. S. PATENT DOCUMENTS

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FOREIGN PATENT DOCUMENTS

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**Examiner
Signature**

Shada Krishnaas

Date
Considered

July 25, 2006

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**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

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Sheet 2 of 2

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
LK		LUCIA, J.J. et al., "Electricity Prices and Power Derivatives: Evidence from the Nordic Power Exchange," 2000, pp. 1-42, University of California, Los Angeles, Anderson School of Management.	
LK		PATIE, P., "On the First Passage Times of Generalized Ornstein-Uhlenbeck Process," April 2003, pp. 1-18, RiskLab, Switzerland.	
LK		Mean Reversion Models, http://sphere.rdc.puc-rio.br/marco.lnd/revers.html	

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